

Solactive L&G Developed Markets Paris-aligned ESG SDG USD Index PR

HISTORICAL PERFORMANCE



- Solactive L&G Developed Markets Paris-aligned ESG SDG USD Index PR
- Solactive GBS Developed Markets Large & Mid Cap USD Index PR

CHARACTERISTICS

ISIN / WKN	DE000SLOB756	Base Value / Base Date	100 Points / 07.05.2014
Bloomberg / Reuters	/ .SDMPAEDP	Last Price	212.49
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 07.05.2014
Index Members	1107		

STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	4.89%	8.82%	20.15%	54.64%	9.25%	112.49%
Performance (p.a.)	-	-	-	-	-	11.47%
Volatility (p.a.)	10.02%	12.84%	13.28%	15.75%	12.45%	14.85%
High	212.49	212.49	212.49	212.49	212.49	212.49
Low	198.43	192.56	165.92	137.41	192.56	92.39
Sharpe Ratio	7.86	3.17	3.38	3.51	2.84	0.75
Max. Drawdown	-2.05%	-4.92%	-6.19%	-8.56%	-4.92%	-31.94%
VaR 95 \ 99				-24.9% \ -51.7%		-20.9% \ -43.0%
CVaR 95 \ 99				-40.5% \ -65.2%		-37.4% \ -71.3%

STATISTICS - GBS - Solactive GBS Developed Markets Large & Mid Cap USD Index PR

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	4.45%	8.88%	21.18%	52.66%	9.90%	76.06%
Performance (p.a.)	-	-	-	-	-	8.49%
Volatility (p.a.)	9.26%	12.34%	12.88%	15.57%	12.00%	14.86%
High	1558.65	1558.65	1558.65	1558.65	1558.65	1558.65
Low	1461.02	1404.36	1209.01	1020.98	1404.36	775.20
Sharpe Ratio	7.55	3.33	3.69	3.42	3.18	0.55
Max. Drawdown	-2.09%	-4.25%	-6.00%	-8.18%	-4.25%	-34.09%
VaR 95 \ 99				-25.9% \ -50.0%		-20.6% \ -42.4%
CVaR 95 \ 99				-40.0% \ -65.6%		-37.7% \ -72.4%

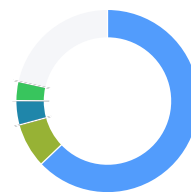
Composition by Currencies

- USD 65.3%
- EUR 10.0%
- JPY 7.9%
- GBP 4.3%
- Others 12.5%



Composition by Countries

- US 62.9%
- JP 7.9%
- GB 4.3%
- CH 3.4%
- Others 21.6%



TOP COMPONENTS AS OF 16-Apr-2021

Company	Ticker	Country	Currency	Index Weight (%)
APPLE INC	AAPL UW Equity	US	USD	6.19%
MICROSOFT CORP	MSFT UW Equity	US	USD	5.31%
AMAZON.COM INC	AMZN UW Equity	US	USD	2.78%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	1.33%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	1.28%
FACEBOOK INC	FB UW Equity	US	USD	1.28%
NVIDIA CORP	NVDA UW Equity	US	USD	1.22%
TESLA INC	TSLA UW Equity	US	USD	1.10%
MASTERCARD INC-CLASS A	MA UN Equity	US	USD	1.10%
ASML HOLDING NV	ASML NA Equity	NL	EUR	1.05%

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